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Alexander Vedrashko
Simon Fraser University

EDUCATION

Ph.D. Finance and Real Estate, Haas School of Business, University of California, Berkeley, 2007

M.S. in Resource and Environmental Economics, University of California at Berkeley, 2006

M.A. in Statistics, University of California at Berkeley, 2000

M.S. in Applied Economics, Montana State University-Bozeman, 1998

B.S. in Economics, Montana State University-Bozeman, 1996

POSITIONS AND EXPERIENCE

Assistant Professor, Beedie School of Business, Simon Fraser University, Burnaby, BC, 2007 - present

Research and Teaching Assistant, University of California, Berkeley, 1998-2007

Researcher (Intern), Barclays Global Investors, Fixed Income Dept., San Francisco, CA, Summer 2006

Intern, Citigroup, Fixed Income Dept., New York, NY, Winter 2004

Research Associate, Trade Research Center, Bozeman, MT, 1998

Software Engineer, Liana Software, Ltd., Vinnytsya, Ukraine, 1992 - 1993

PUBLICATIONS

“The Credibility of Open Market Share Repurchase Signaling” (with Ilona Babenko and Yuri Tserlukevich), *Journal of Financial and Quantitative Analysis*, 2012, forthcoming.

"The Evolution and Risks of Government-Sponsored Enterprises in the United States." *Bankiv's'ka Systema Ukrainy v Umovah Globalizacii Finansovyh Rynkiv: Materialy IV Mizhnarodnoi Naukovo-praktychnoi Konferencii*, pp. 14-15, Cherkasy, Ukraine: Cherkasy Institute of Banking, National Bank of Ukraine, 2009.

“Agricultural Reform in Russia” (with Bruce McWilliams, Geliy Shmeliov, and John Giraldez), in *The New Russia: Transition Gone Awry*, Lawrence Klein and Marshall Pomer, editors, Stanford Press, 2001.

“Perfect Substitutes: A Note on the Alchian-Allen Hypothesis” (with Vincent H. Smith), *Research Discussion Paper # 22*, November 1998, Trade Research Center, Bozeman, MT.

WORKING PAPERS

“Corporate Governance and the Timing of Earnings Announcements” (with Roni Michaely and Amir Rubin), Working Paper, 2011.

“CEO Trading and Managerial Talent” (with Amir Rubin), Working Paper, 2011.

“The Canadian Hedge Fund Industry: Performance and Market Timing” (with Peter Klein, Daryl Purdy, and Isaac Schweigert), Working Paper, 2011.

“The Time-Varying Duration and Convexity of Fannie Mae and Freddie Mac Investment Portfolios” (with Dwight Jaffee), Working Paper, 2007.

“Climate Change and Historic Temperature Reconstruction using the VAR Backcasting Technique” (with Brian Wright). Working Paper, UC-Berkeley, 2001.

WORK IN PROGRESS

“Stock Repurchase Efficiency and Corporate Performance”

CONFERENCES, WORKSHOPS AND PRESENTATIONS

- September 2011 Northern Finance Association, Vancouver, BC. "The Credibility of Open Market _Share Repurchase Signaling," (with Iлона Babenko, Yuri Tserlukevich)
- September 2011 Northern Finance Association, Vancouver, BC. “Market Timing and Managerial Talent” (with Amir Rubin)
- December 2010 EUROFIDAI-AFFI International Finance, Paris, France. “Market Timing and Managerial Talent” (with Amir Rubin, presenter)
- October 2010 Financial Management Association, New York, NY. “Market Timing and Managerial Talent” (with Amir Rubin, presenter)
- September 2010 Northern Finance Association, Winnipeg, MB. Presented: “Market Timing and Managerial Talent”
- August 2010 European Finance Association, Frankfurt, Germany. “Market Timing and Managerial Talent” (with Amir Rubin, presenter)
- June 2010 Financial Intermediation Research Society, Florence, Italy. “Market Timing and Managerial Talent” (with Amir Rubin, presenter)
- June 2010 Financial Management Association European, Hamburg, Germany. “Market Timing and Managerial Talent” (with Amir Rubin, presenter)
- June 2010 West Coast and Rocky Mountains Finance Workshop, Vancouver, BC. Presented: “The Disappearance of Within-Trading Hours Earnings Announcements”
- November 2008 Pacific Northwest Finance Conference, Seattle, WA. Presented: “Market Timing and Managerial Talent”
- September 2008 "The Banking System of Ukraine under the Impact of the Globalization of Financial Markets," National Bank of Ukraine International Conference, Cherkasy, Ukraine. Presented: "The Evolution and Risks of the U.S. Government Sponsored Enterprises (GSEs)"
- October 2007 Financial Management Association Annual Conference, Orlando, FL. Presented: "Informativeness of Managerial Stock Ownership and Market Reaction to Stock Repurchase Announcements"

RESEARCH FUNDING RECEIVED

Organizer, West Coast and Rocky Mountains Finance Workshop, SFU VPA Grant, Vancouver, BC, 2010-2012

Principal Investigator, SSHRC Small Grant, 2009 - 2011

Principal Investigator, SFU President's Research Start-Up Grant, 2007 – 2010

Travel Grant, SFU/SSHRC Institutional Grants Program, 2007

TEACHING AND SUPERVISION

Courses

Bus413 Corporate Finance, 2008-2011.

Bus498 Directed Studies, Summer 2008.

Senior Supervisor of FRM Master's Theses

Luis Lu Zou Shi, Zhou Fang, "Stock Price Reaction to Dividend Changes: An Empirical Test," 2010

Angel Guo, Jing Nie, "Predictability of Stock Returns and Open Market Repurchases," 2009.

Ali Marami, "The Effect of Hedging on the Value of U.S. Oil and Gas Producers," 2008.

Supervision of Research Assistants

Luis Shi, 5/2010-present.

HONORS AND AWARDS

Hayase Award, Haas School of Business, University of California Berkeley, 2007

Dissertation Grant, Fisher Center for Real Estate, Haas School of Business, 2005-2006

Fellowship, Fisher Center for Real Estate, Haas School of Business, 2001-2005

Scholarship, Harvard Ukrainian Research Institute, 1995

U.S. Information Agency Scholarship, 1995-1996

Gold Medal, School of Physics and Mathematics, Ukraine, 1991